

**Citigroup's Trades of Assets in Class V III On Which It Did Not Take a Naked Short Position  
(As of September 28, 2007)**

Trade Date	Effective Date	Reference Obligation (Ticker)	Generic Rating	Reference Notional at Effective Date	Spread (bps)	Citibank Buy/Sell Protection	Seller (Party B)	Buyer (Party A)
11/20/2006	11/24/2006	ACBS 2006-1A A3L	A	10,000,000	155	BUY	Cheyne	Citibank
11/20/2006	11/24/2006	ACBS 2006-1A A3L	A	10,000,000	160	SELL	Citibank	UBS (for Cheyne)
01/10/2007	01/16/2007	ACBS 2006-1A A3L	A	10,000,000	280	SELL	Citibank	Morgan Stanley
01/10/2007	01/16/2007	ACBS 2006-1A A3L	A	10,000,000	277	BUY	CSAC Class V Funding	Citibank
01/10/2007	01/16/2007	ACBS 2006-1A A3L	A	5,000,000	285	SELL	Citibank	Magnetar
01/10/2007	01/16/2007	ACBS 2006-1A A3L	A	10,000,000	282	BUY	CSAC Class V Funding	Citibank
02/28/2007	01/16/2007	ACBS 2006-1A A3L	A	5,000,000	285	SELL	Citibank	Lehman
09/28/2006	10/03/2006	ACBS 2006-AQA A3	A	15,000,000	142	BUY	CSAC (CA812) Warehouse	Citibank
11/02/2006	11/07/2006	ACBS 2006-AQA A3	A	15,000,000	185	SELL	Citibank	Magnetar
01/08/2007	01/11/2007	ACBS 2006-AQA A3	A	10,000,000	265	BUY	Harding	Citibank
01/08/2007	01/11/2007	ACBS 2006-AQA A3	A	10,000,000	268	SELL	Citibank	Magnetar
01/10/2007	01/16/2007	ACBS 2006-AQA A3	A	10,000,000	265	SELL	Citibank	Barclays
01/10/2007	01/16/2007	ACBS 2006-AQA A3	A	10,000,000	262	BUY	CSAC Class V Funding	Citibank
01/10/2007	01/16/2007	ACBS 2006-AQA A3	A	5,000,000	271	SELL	Citibank	Magnetar
01/10/2007	01/16/2007	ACBS 2006-AQA A3	A	10,000,000	268	BUY	CSAC Class V Funding	Citibank
01/17/2007	01/22/2007	ACBS 2006-AQA A3	A	10,000,000	255	SELL	Citibank	DB (for Harding)
01/17/2007	01/22/2007	ACBS 2006-AQA A3	A	10,000,000	252	BUY	Harding	Citibank
01/23/2007	01/26/2007	ACBS 2006-AQA A3	A	10,000,000	260	BUY	Cheyne	Citibank
01/23/2007	01/26/2007	ACBS 2006-AQA A3	A	10,000,000	265	SELL	Citibank	Magnetar
02/28/2007	01/16/2007	ACBS 2006-AQA A3	A	5,000,000	271	SELL	Citibank	Lehman
03/06/2007	03/09/2007	ACBS 2006-AQA A3	A	10,000,000	900	BUY	ML Prop	Citibank
03/06/2007	03/09/2007	ACBS 2006-AQA A3	A	10,000,000	904	SELL	Citibank	BSAM
06/22/2007	06/22/2007	ACBS 2006-AQA A3	A	10,000,000	904	BUY	BSAM	Citibank
11/17/2006	11/22/2006	CLDW 2006-1A B	A	5,000,000	168	SELL	Citibank	Tricadia
11/17/2006	11/22/2006	CLDW 2006-1A B	A	5,000,000	168	SELL	Citibank	Tricadia
01/09/2007	01/12/2007	CLDW 2006-1A B	A	10,000,000	195	BUY	CSAC Class V Funding	Citibank
01/16/2007	01/19/2007	CLDW 2006-1A B	A	5,000,000	215	SELL	Citibank	Morgan Stanley
01/16/2007	01/19/2007	CLDW 2006-1A B	A	10,000,000	215	SELL	Citibank	Morgan Stanley
01/16/2007	01/19/2007	CLDW 2006-1A B	A	10,000,000	214	BUY	Halcyon CDO II (CA791) Warehouse	Citibank
03/27/2007	03/30/2007	CLDW 2006-1A B	A	5,000,000	525	BUY	Halcyon CDO I	Citibank

Source: CITI 10619469.

**Citigroup's Trades of Assets in Class V III On Which It Did Not Take a Naked Short Position**  
**(As of September 28, 2007)**

Trade Date	Effective Date	Reference Obligation (Ticker)	Generic Rating	Reference Notional at Effective Date	Spread (bps)	Citibank Buy/Sell Protection	Seller (Party B)	Buyer (Party A)
01/10/2007	01/16/2007	ETRD 2006-5A A3	A	20,000,000	261	SELL	Citibank	Goldman Sach
01/10/2007	01/16/2007	ETRD 2006-5A A3	A	20,000,000	258	BUY	CSAC Class V Funding	Citibank
01/11/2007	01/17/2007	ETRD 2006-5A A3	A	20,000,000	255	SELL	Citibank	GS Dealer (for Harding)
01/11/2007	01/17/2007	ETRD 2006-5A A3	A	20,000,000	252	BUY	Harding	Citibank
02/13/2007	02/16/2007	ETRD 2006-5A A3	A	5,000,000	295	SELL	Citibank	Morgan Stanley
02/13/2007	02/16/2007	ETRD 2006-5A A3	A	5,000,000	290	BUY	Cheyne CDO Warehouse CCDS2	Citibank
02/13/2007	02/16/2007	ETRD 2006-5A A3	A	5,000,000	290	BUY	Cheyne CDO Warehouse CCDS2	Citibank
03/09/2007	03/14/2007	ETRD 2006-5A A3	A	5,000,000	700	SELL	Citibank	BS
11/21/2006	11/27/2006	GEMST 2006-5A C	A	10,000,000	179	BUY	Vertical (Facing Barclays)	Citibank
12/22/2006	12/29/2006	GEMST 2006-5A C	A	5,000,000	230	SELL	Citibank	QVT (Facing DB London)
01/12/2007	01/18/2007	GEMST 2006-5A C	A	20,000,000	245	SELL	Citibank	Lehman Brothers
01/12/2007	01/18/2007	GEMST 2006-5A C	A	20,000,000	242	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	GEMST 2006-5A C	A	9,000,000	250	SELL	Citibank	Lehman
01/12/2007	01/18/2007	GEMST 2006-5A C	A	9,000,000	247	BUY	Halcyon CDO II (CA791) Warehouse	Citibank
01/17/2007	01/22/2007	GEMST 2006-5A C	A	5,000,000	230	BUY	Tricadia (facing CIBC London)	Citibank
01/12/2007	01/18/2007	GEMST 2006-6A C	A	20,000,000	250	SELL	Citibank	Lehman Brothers
01/12/2007	01/18/2007	GEMST 2006-6A C	A	20,000,000	247	BUY	CSAC Class V Funding	Citibank
01/23/2007	01/26/2007	GEMST 2006-6A C	A	10,000,000	235	SELL	Citibank	QVT (Facing DB London)
01/23/2007	01/26/2007	GEMST 2006-6A C	A	10,000,000	200	BUY	Cheyne	Citibank
01/08/2007	01/11/2007	GLCR 2006-4A C	A	10,000,000	222	BUY	Harding	Citibank
01/08/2007	01/11/2007	GLCR 2006-4A C	A	10,000,000	225	SELL	Citibank	GS Dealer (for Harding)
01/10/2007	01/16/2007	GLCR 2006-4A C	A	10,000,000	220	SELL	Citibank	Goldman Sach
01/10/2007	01/16/2007	GLCR 2006-4A C	A	10,000,000	217	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	GLCR 2006-4A C	A	5,000,000	200	SELL	Citibank	JPM (for Harding)
01/12/2007	01/18/2007	GLCR 2006-4A C	A	5,000,000	197	BUY	Harding	Citibank
01/18/2007	01/23/2007	GLCR 2006-4A C	A	10,000,000	185	BUY	Winchester (Facing Deutsche Bank)	Citibank
01/18/2007	01/23/2007	GLCR 2006-4A C	A	10,000,000	180	BUY	Cohen (Facing UBS AG London)	Citibank
02/06/2007	02/09/2007	GLCR 2006-4A C	A	10,000,000	180	SELL	Citibank	Bear Stearns
02/13/2007	02/16/2007	GLCR 2006-4A C	A	5,000,000	235	SELL	Citibank	Morgan Stanley
02/13/2007	02/16/2007	GLCR 2006-4A C	A	5,000,000	230	BUY	Cheyne CDO Warehouse CCDS2	Citibank
02/13/2007	02/16/2007	GLCR 2006-4A C	A	5,000,000	230	BUY	Cheyne CDO Warehouse CCDS2	Citibank
02/22/2007	02/27/2007	GLCR 2006-4A C	A	10,000,000	400	SELL	Citibank	Magneta
03/09/2007	03/14/2007	GLCR 2006-4A C	A	5,000,000	601	SELL	Citibank	BofA Dealer
04/05/2007	04/12/2007	GLCR 2006-4A C	A	10,000,000	235	BUY	Credaris	Citibank
04/05/2007	04/12/2007	GLCR 2006-4A C	A	5,000,000	235	SELL	Citibank	QVT (Facing DB London)

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**Citigroup's Trades of Assets in Class V III On Which It Did Not Take a Naked Short Position  
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Trade Date	Effective Date	Reference Obligation (Ticker)	Generic Rating	Reference Notional at Effective Date	Spread (bps)	Citibank Buy/Sell Protection	Seller (Party B)	Buyer (Party A)
01/12/2007	01/18/2007	GSCSF 2006-4A A3	A	10,000,000	245	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	GSCSF 2006-4A A3	A	10,000,000	245	SELL	Citibank	Deutsche Bank
01/12/2007	01/18/2007	GSCSF 2006-4A A3	A	10,000,000	242	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	GSCSF 2006-4A A3	A	10,000,000	255	BUY	Halcyon CDO II (CA791) Warehouse	Citibank
02/06/2007	02/09/2007	GSCSF 2006-4A A3	A	10,000,000	260	BUY	Cheyne CDO Warehouse CCCDS2	Citibank
03/09/2007	03/14/2007	GSCSF 2006-4A A3	A	10,000,000	850	SELL	Citibank	BS
03/09/2007	03/14/2007	GSCSF 2006-4A A3	A	5,000,000	800	SELL	Citibank	BofA
05/22/2007	05/25/2007	GSCSF 2006-4A A3	A	10,000,000	500	SELL	Citibank	CSFB
06/22/2007	06/27/2007	GSCSF 2006-4A A3	A	5,000,000	800	BUY	BofA	Citibank
01/08/2007	01/11/2007	ICM 2006-S1 A3L	A	10,000,000	227	BUY	Harding	Citibank
01/08/2007	01/11/2007	ICM 2006-S1 A3L	A	10,000,000	230	SELL	Citibank	BS Dealer (for Harding)
01/10/2007	01/16/2007	ICM 2006-S1 A3L	A	10,000,000	238	SELL	Citibank	Bank of America
01/10/2007	01/16/2007	ICM 2006-S1 A3L	A	10,000,000	235	BUY	CSAC Class V Funding	Citibank
02/06/2007	02/09/2007	ICM 2006-S1 A3L	A	10,000,000	210	BUY	Cheyne CDO Warehouse CCCDS2	Citibank
03/06/2007	03/09/2007	ICM 2006-S1 A3L	A	10,000,000	630	SELL	Citibank	QVT (Facing DB London)
03/21/2007	03/26/2007	ICM 2006-S1 A3L	A	5,000,000	685	SELL	Citibank	Dillon Read
03/21/2007	03/26/2007	ICM 2006-S1 A3L	A	5,000,000	650	BUY	QVT (Facing DB London)	Citibank
12/15/2006	12/21/2006	ICM 2006-S2A A3L	A	6,000,000	200	BUY	Vanderbilt (AVACD2) Warehouse	Citibank
12/15/2006	12/21/2006	ICM 2006-S2A A3L	A	4,000,000	200	BUY	Webster CDO (Facing RBS)	Citibank
01/10/2007	01/16/2007	ICM 2006-S2A A3L	A	10,000,000	255	SELL	Citibank	Barclays
01/10/2007	01/16/2007	ICM 2006-S2A A3L	A	10,000,000	252	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	ICM 2006-S2A A3L	A	5,000,000	250	SELL	Citibank	Barclays
01/12/2007	01/18/2007	ICM 2006-S2A A3L	A	5,000,000	247	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	ICM 2006-S2A A3L	A	5,000,000	248	SELL	Citibank	Bank of America
01/12/2007	01/18/2007	ICM 2006-S2A A3L	A	5,000,000	245	BUY	CSAC Class V Funding	Citibank
01/23/2007	01/26/2007	ICM 2006-S2A A3L	A	10,000,000	225	BUY	Tricadia (Facing CIBC London)	Citibank
01/23/2007	01/26/2007	ICM 2006-S2A A3L	A	10,000,000	227	SELL	Citibank	ML Prop
03/14/2007	03/19/2007	ICM 2006-S2A A3L	A	5,000,000	650	SELL	Citibank	ML
03/14/2007	03/19/2007	ICM 2006-S2A A3L	A	5,000,000	636	SELL	Citibank	BS
01/10/2007	01/16/2007	IXCBO 2006-2A C	A	10,000,000	230	SELL	Citibank	Goldman Sachs
01/10/2007	01/16/2007	IXCBO 2006-2A C	A	10,000,000	227	BUY	CSAC Class V Funding	Citibank
01/19/2007	01/24/2007	IXCBO 2006-2A C	A	10,000,000	215	SELL	Citibank	GS (for Harding)
01/19/2007	01/24/2007	IXCBO 2006-2A C	A	10,000,000	212	BUY	Harding	Citibank

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Trade Date	Effective Date	Reference Obligation (Ticker)	Generic Rating	Reference Notional at Effective Date	Spread (bps)	Citibank Buy/Sell Protection	Seller (Party B)	Buyer (Party A)
08/09/2006	08/14/2006	KNOLL 2006-2A C	A	20,000,000	133	BUY	KBC	Citibank
10/11/2006	10/16/2006	KNOLL 2006-2A C	A	10,000,000	137	SELL	Citibank	Wachovia (via Prebon)
01/10/2007	01/16/2007	KNOLL 2006-2A C	A	10,000,000	269	SELL	Citibank	Bank of America
01/10/2007	01/16/2007	KNOLL 2006-2A C	A	10,000,000	266	BUY	CSAC Class V Funding	Citibank
01/17/2007	01/22/2007	KNOLL 2006-2A C	A	10,000,000	248	SELL	Citibank	BOA (for Harding)
01/17/2007	01/22/2007	KNOLL 2006-2A C	A	10,000,000	245	BUY	Harding	Citibank
03/09/2007	03/14/2007	KNOLL 2006-2A C	A	5,000,000	700	SELL	Citibank	BofA
05/03/2007	05/08/2007	KNOLL 2006-2A C	A	5,000,000	300	SELL	Citibank	QVT (Facing DB London)
06/25/2007	06/28/2007	KNOLL 2006-2A C	A	15,000,000	350	BUY	Cohen Brothers	Citibank
06/25/2007	06/28/2007	KNOLL 2006-2A C	A	10,000,000	350	SELL	Citibank	QVT (Facing DB London)
01/10/2007	01/16/2007	LBRTS 2006-1A D	A	10,000,000	255	SELL	Citibank	Merrill Lynch
01/10/2007	01/16/2007	LBRTS 2006-1A D	A	10,000,000	252	BUY	CSAC Class V Funding	Citibank
01/17/2007	01/22/2007	LBRTS 2006-1A D	A	10,000,000	235	SELL	Citibank	JPM (for Harding)
01/17/2007	01/22/2007	LBRTS 2006-1A D	A	10,000,000	232	BUY	Harding	Citibank
01/23/2007	01/26/2007	LBRTS 2006-1A D	A	10,000,000	190	BUY	Tricadia (facing CIBC London)	Citibank
02/08/2007	02/13/2007	LBRTS 2006-1A D	A	10,000,000	230	BUY	Dillon Read (Facing JBS London)	Citibank
02/22/2007	02/27/2007	LBRTS 2006-1A D	A	10,000,000	310	SELL	Citibank	WACHOVIA
02/22/2007	02/27/2007	LBRTS 2006-1A D	A	10,000,000	275	SELL	Citibank	MORGAN STANLEY
12/18/2006	12/21/2006	LSTRT 2006-1A D	A	9,000,000	213	BUY	Merrill Lynch - Dealer	Citibank
01/08/2007	01/11/2007	LSTRT 2006-1A D	A	10,000,000	237	BUY	Harding	Citibank
01/08/2007	01/11/2007	LSTRT 2006-1A D	A	10,000,000	240	SELL	Citibank	Wach Dealer (for Harding)
01/10/2007	01/16/2007	LSTRT 2006-1A D	A	10,000,000	260	SELL	Citibank	Merrill Lynch
01/10/2007	01/16/2007	LSTRT 2006-1A D	A	10,000,000	257	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	LSTRT 2006-1A D	A	10,000,000	245	SELL	Citibank	ML (for Harding)
01/12/2007	01/18/2007	LSTRT 2006-1A D	A	10,000,000	242	BUY	Harding	Citibank
01/17/2007	01/22/2007	LSTRT 2006-1A D	A	10,000,000	230	BUY	Tricadia (facing CIBC London)	Citibank
03/09/2007	03/14/2007	LSTRT 2006-1A D	A	9,000,000	650	SELL	Citibank	LB
03/09/2007	03/14/2007	LSTRT 2006-1A D	A	10,000,000	650	SELL	Citibank	ML
01/10/2007	01/16/2007	MIDOR 2006-1A C	A	10,000,000	252	SELL	Citibank	Bank of America
01/10/2007	01/16/2007	MIDOR 2006-1A C	A	10,000,000	249	BUY	CSAC Class V Funding	Citibank
01/10/2007	01/16/2007	MIDOR 2006-1A C	A	10,000,000	258	SELL	Citibank	Magnetar
01/10/2007	01/16/2007	MIDOR 2006-1A C	A	10,000,000	255	BUY	CSAC Class V Funding	Citibank
02/16/2007	02/22/2007	MIDOR 2006-1A C	A	10,000,000	320	BUY	GSC (Facing UBS)	Citibank
03/07/2007	03/12/2007	MIDOR 2006-1A C	A	10,000,000	608	SELL	Citibank	QVT (Facing DB London)

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01/08/2007	01/11/2007	MINPT 2006-1A D	A	10,000,000	262	BUY	Harding	Citibank
01/08/2007	01/11/2007	MINPT 2006-1A D	A	10,000,000	265	SELL	Citibank	Leh Dealer (for Harding)
01/10/2007	01/16/2007	MINPT 2006-1A D	A	10,000,000	250	SELL	Citibank	Bardays
01/10/2007	01/16/2007	MINPT 2006-1A D	A	10,000,000	247	BUY	CSAC Class V Funding	Citibank
01/17/2007	01/22/2007	MINPT 2006-1A D	A	10,000,000	240	SELL	Citibank	BS (for Harding)
01/17/2007	01/22/2007	MINPT 2006-1A D	A	10,000,000	237	BUY	Harding	Citibank
01/17/2007	01/22/2007	MINPT 2006-1A D	A	10,000,000	235	BUY	Tricadia (facing CIBC London)	Citibank
02/09/2007	02/14/2007	MINPT 2006-1A D	A	10,000,000	265	SELL	Citibank	QVT (Facing DB London)
02/09/2007	02/14/2007	MINPT 2006-1A D	A	10,000,000	245	BUY	Halcyon CDO II (CA791) Warehouse	Citibank
02/12/2007	02/15/2007	MINPT 2006-1A D	A	10,000,000	300	BUY	Bear Sterns	Citibank
03/09/2007	03/14/2007	MINPT 2006-1A D	A	10,000,000	720	SELL	Citibank	LB
03/14/2007	03/19/2007	MINPT 2006-1A D	A	10,000,000	705	SELL	Citibank	BS
04/05/2007	04/12/2007	MINPT 2006-1A D	A	10,000,000	255	BUY	Credaris	Citibank
04/05/2007	04/12/2007	MINPT 2006-1A D	A	10,000,000	255	SELL	Citibank	QVT (Facing DB London)
01/10/2007	01/16/2007	MINTRS 2006-1A C	A	10,000,000	275	SELL	Citibank	Bardays
01/10/2007	01/16/2007	MINTRS 2006-1A C	A	10,000,000	272	BUY	CSAC Class V Funding	Citibank
01/17/2007	01/22/2007	MINTRS 2006-1A C	A	10,000,000	247	SELL	Citibank	GS (for Harding)
01/17/2007	01/22/2007	MINTRS 2006-1A C	A	10,000,000	244	BUY	Harding	Citibank
01/17/2007	01/22/2007	MINTRS 2006-1A C	A	5,000,000	227	BUY	Tricadia (facing CIBC London)	Citibank
02/07/2007	02/12/2007	MINTRS 2006-1A C	A	10,000,000	240	BUY	Cheyne CDO Warehouse CCCDS2	Citibank
02/07/2007	02/12/2007	MINTRS 2006-1A C	A	10,000,000	255	SELL	Citibank	Peloton
03/09/2007	03/14/2007	MINTRS 2006-1A C	A	5,000,000	725	SELL	Citibank	LB
01/10/2007	01/16/2007	ORCHD 2006-3A C	A	10,000,000	252	SELL	Citibank	Bank of America
01/10/2007	01/16/2007	ORCHD 2006-3A C	A	10,000,000	249	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	ORCHD 2006-3A C	A	10,000,000	251	SELL	Citibank	Bear Stearns
01/12/2007	01/18/2007	ORCHD 2006-3A C	A	10,000,000	248	BUY	CSAC Class V Funding	Citibank
01/08/2007	01/11/2007	TABS 2005-4A D	A	10,000,000	232	BUY	Harding	Citibank
01/08/2007	01/11/2007	TABS 2005-4A D	A	10,000,000	235	SELL	Citibank	ML Dealer (for Harding)
01/10/2007	01/16/2007	TABS 2005-4A D	A	10,000,000	225	SELL	Citibank	Morgan Stanley
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01/19/2007	01/24/2007	TABS 2005-4A D	A	10,000,000	210	SELL	Citibank	Leh (for Harding)
01/19/2007	01/24/2007	TABS 2005-4A D	A	10,000,000	207	BUY	Harding	Citibank
03/09/2007	03/14/2007	TABS 2005-4A D	A	5,000,000	450	SELL	Citibank	ML
03/22/2007	03/27/2007	TABS 2005-4A D	A	5,000,000	420	SELL	Citibank	QVT (Facing DB London)

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Trade Date	Effective Date	Reference Obligation (Ticker)	Generic Rating	Reference Notional at Effective Date	Spread (bps)	Citibank Buy/Sell Protection	Seller (Party B)	Buyer (Party A)
12/14/2006	12/19/2006	TOURM 2006-2A B	A	10,000,000	210	BUY	Dillon Reed (Facing UBS)	Citibank
01/08/2007	01/11/2007	TOURM 2006-2A B	A	10,000,000	237	BUY	Harding	Citibank
01/08/2007	01/11/2007	TOURM 2006-2A B	A	10,000,000	240	SELL	Citibank	GS Dealer (for Harding)
01/10/2007	01/16/2007	TOURM 2006-2A B	A	20,000,000	235	SELL	Citibank	Goldman Sachs
01/10/2007	01/16/2007	TOURM 2006-2A B	A	20,000,000	232	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	TOURM 2006-2A B	A	10,000,000	215	SELL	Citibank	ML (for Harding)
01/12/2007	01/18/2007	TOURM 2006-2A B	A	10,000,000	212	BUY	Harding	Citibank
02/08/2007	02/13/2007	TOURM 2006-2A B	A	5,000,000	230	SELL	Citibank	Morgan Stanley
02/08/2007	02/13/2007	TOURM 2006-2A B	A	5,000,000	228	BUY	Zing 10 warehouse	Citibank
02/09/2007	02/14/2007	TOURM 2006-2A B	A	8,100,000	235	SELL	Citibank	Front Point
02/09/2007	02/14/2007	TOURM 2006-2A B	A	1,900,000	235	SELL	Citibank	Front Point
02/13/2007	02/16/2007	TOURM 2006-2A B	A	5,000,000	230	BUY	Cheyne CDO Warehouse CCCDS2	Citibank
02/13/2007	02/16/2007	TOURM 2006-2A B	A	5,000,000	230	BUY	Cheyne CDO Warehouse CCCDS2	Citibank
03/06/2007	03/09/2007	TOURM 2006-2A B	A	5,000,000	625	SELL	Citibank	Dillon Read
03/21/2007	03/26/2007	TOURM 2006-2A B	A	5,000,000	628	SELL	Citibank	QVT (Facing DB London)
03/29/2007	04/03/2007	TOURM 2006-2A B	A	4,900,000	203	BUY	PIMCO	Citibank
03/29/2007	04/03/2007	TOURM 2006-2A B	A	4,900,000	203	SELL	Citibank	QVT (Facing DB London)
04/05/2007	04/12/2007	TOURM 2006-2A B	A	10,000,000	225	BUY	Credaris	Citibank
04/05/2007	04/12/2007	TOURM 2006-2A B	A	5,000,000	225	SELL	Citibank	QVT (Facing DB London)
08/28/2007	08/31/2007	TOURM 2006-2A B	A	5,000,000	710	BUY	Blue Mountain	Citibank
01/10/2007	01/16/2007	TOURM 2006-2A D	A	10,000,000	204	SELL	Citibank	Bank of America
01/10/2007	01/16/2007	TOURM 2006-2A D	A	10,000,000	201	BUY	CSAC Class V Funding	Citibank
01/11/2007	01/17/2007	TOURM 2006-2A D	A	10,000,000	215	SELL	Citibank	ML Dealer (for Harding)
01/11/2007	01/17/2007	TOURM 2006-2A D	A	10,000,000	212	BUY	Harding	Citibank
01/12/2007	01/18/2007	TOURM 2006-2A D	A	7,000,000	200	SELL	Citibank	Morgan Stanley
01/12/2007	01/18/2007	TOURM 2006-2A D	A	7,000,000	197	BUY	Halcyon CDO II (CA791) Warehouse	Citibank
01/18/2007	01/23/2007	TOURM 2006-2A D	A	15,000,000	160	BUY	KBC	Citibank
01/26/2007	01/31/2007	TOURM 2006-2A D	A	8,000,000	147	BUY	NIBC	Citibank
02/22/2007	02/27/2007	TOURM 2006-2A D	A	10,000,000	197	SELL	Citibank	BANK OF AMERICA
02/22/2007	03/15/2007	TOURM 2006-2A D	A	5,000,000	194	BUY	888 TACTICAL FUNDING WAREHOUSE	Citibank
03/02/2007	03/07/2007	TOURM 2006-2A D	A	10,000,000	417	SELL	Citibank	BOA
03/02/2007	03/07/2007	TOURM 2006-2A D	A	5,000,000	417	SELL	Citibank	BofA (For Harding)
03/02/2007	03/15/2007	TOURM 2006-2A D	A	5,000,000	414	BUY	888 Tactical CDO	Citibank

Source: CITI 10619469.

**Citigroup's Trades of Assets in Class V III On Which It Did Not Take a Naked Short Position  
(As of September 28, 2007)**

Trade Date	Effective Date	Reference Obligation (Ticker)	Generic Rating	Reference Notional at Effective Date	Spread (bps)	Citibank Buy/Sell Protection	Seller (Party B)	Buyer (Party A)
01/09/2007	01/12/2007	VERT 2006-1A A3	A	10,000,000	205	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	VERT 2006-1A A3	A	10,000,000	208	SELL	Citibank	RBS Greenwich
01/12/2007	01/18/2007	VERT 2006-1A A3	A	10,000,000	205	BUY	CSAC Class V Funding	Citibank
01/19/2007	01/24/2007	VERT 2006-1A A3	A	5,000,000	210	BUY	BSAM	Citibank
02/06/2007	02/09/2007	VERT 2006-1A A3	A	10,000,000	220	SELL	Citibank	PIMCO
02/21/2007	02/26/2007	VERT 2006-1A A3	A	5,000,000	325	SELL	Citibank	Marathon
02/21/2007	02/26/2007	VERT 2006-1A A3	A	5,000,000	318	BUY	Zing 10 Warehouse	Citibank
03/12/2007	03/15/2007	VERT 2006-1A A3	A	10,000,000	500	BUY	Magnetar	Citibank
03/14/2007	03/19/2007	VERT 2006-1A A3	A	5,000,000	550	SELL	Citibank	ML
03/14/2007	03/19/2007	VERT 2006-1A A3	A	5,000,000	525	SELL	Citibank	BARCLAYS
05/03/2007	05/08/2007	VERT 2006-1A A3	A	5,000,000	450	SELL	Citibank	UBS
01/08/2007	01/11/2007	VRGO 2006-1A A3	A	10,000,000	265	BUY	Harding	Citibank
01/08/2007	01/11/2007	VRGO 2006-1A A3	A	10,000,000	268	SELL	Citibank	Magnetar
01/10/2007	01/16/2007	VRGO 2006-1A A3	A	10,000,000	260	SELL	Citibank	Barclays
01/10/2007	01/16/2007	VRGO 2006-1A A3	A	10,000,000	257	BUY	CSAC Class V Funding	Citibank
01/10/2007	01/16/2007	VRGO 2006-1A A3	A	10,000,000	274	SELL	Citibank	Magnetar
01/12/2007	01/18/2007	VRGO 2006-1A A3	A	10,000,000	265	SELL	Citibank	Lehman Brothers
01/12/2007	01/18/2007	VRGO 2006-1A A3	A	10,000,000	262	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	VRGO 2006-1A A3	A	10,000,000	270	SELL	Citibank	Magnetar
01/12/2007	01/18/2007	VRGO 2006-1A A3	A	10,000,000	267	BUY	Harding	Citibank
01/17/2007	01/22/2007	VRGO 2006-1A A3	A	10,000,000	261	BUY	Tricadia (facing CIBC London)	Citibank

Source: CITI 10619469. The documents original native file was named CDO CDS Book v5.0 09-28-2007 FINAL.xls. Also, the last trade date in the log was on September 28, 2007

Source: CITI 10619469.

# EXHIBIT 95



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PRELIMINARY TERMSHEET. SUBJECT TO CHANGE.

**Class V Funding III, Ltd.****[\$1.0] Billion Collateralized Debt Obligation Referencing Primarily CDOs**  
January 2007

	Class S <sup>1</sup>	Class A1A Unfunded SS <sup>2</sup>	Class A1B	Class A2	Class A3	Class B	Class C <sup>3</sup>	Income Notes
Rating (Moody's/S&P)	[Aaa/AAA]	[Aaa/AAA]	[Aaa/AAA]	[Aaa/AAA]	[Aa2/AA]	[A2/A]	[Baa2/BBB]	[NR/NR]
Principal (mm)	[ ]	[ ]	[ ]	[120.0]	[75.0]	[50.0]	[35.0]	[22.0]
% Of Structure	—	[ ]%	[ ]%	[12.0]%	[7.5]%	[5.0]%	[3.5]%	[2.2]%
% Of Collateral Subordination	—	[ ]%	[30.0]%	[18.0]%	[10.5]%	[5.5]%	[2.0]%	—
WAL (Years) <sup>4</sup>	[ ]	[ ]	[ ]	[7.0]	[7.0]	[7.0]	[6.3]	—
Legal Maturity	[ ]	[2047]	[2047]	[2047]	[2047]	[2047]	[2047]	[2047]
Coupon	3mL+ [ ] bps	[ ] bps	3mL+ [ ] bps	3mL+ [ ] bps	3mL+ [ ] bps	3mL+ [ ] bps	3mL+ [ ] bps	N/A

<sup>1</sup>The Class S notes will be pari passu with the Class A-1 notes and will be paid primarily with interest proceeds.<sup>2</sup>The Class A1A notes will be issuable from time to time in Class A1A note fundings by the Class A1A swap counterparty or its Class A1A designee in an aggregate amount up to the aggregate Class A1A swap notional amount.<sup>3</sup>The Class C Notes will be subject to an early amortization feature where on each Payment Date commencing on the [second] Payment Date, [25] % of the cashflows that would otherwise be paid to the Income Notes will instead be diverted to pay principal on the Class C Notes. The Class C principal coverage tests use interest, but not principal, to amortize the Class C Notes, if triggered. Principal will then be used to pay down senior classes in an amount necessary to cure the tests.<sup>4</sup>WAL is based on certain assumptions including a successful call in year [8].**Overview of CDO and Collateral Manager<sup>5</sup>**

- Class V Funding III, Ltd., is a \$[1.0] billion static CDO referencing ABS CDOs with an expected weighted average rating of approximately [A2].
- Credit Suisse Alternative Investments/ Leveraged Investments Group ("LIG") will manage Class V Funding III, Ltd.
- Credit Suisse Alternative Investments is one of the premier credit and structured product investment managers.
- LIG has the discretion to sell (without reinvesting proceeds from sales) any credit impaired, credit improved and/or defaulted assets.
- Credit Suisse Alternative Investments has approximately \$13.3 billion of assets under management, including \$2.45 billion in structured products.<sup>6</sup>
- LIG is the manager of [11] CDO vehicles (including Class V Funding III) as well as other structured vehicles and separate accounts.

<sup>5</sup>Information provided by LIG.<sup>6</sup>As of August 2006.**Annual Fees & Expenses**

Trustee Fee	[3] bps
Other Fees	\$[200,000]
Senior Management Fee	[10] bps
Liquidity Swap Fee <sup>7</sup>	[7.5] bps

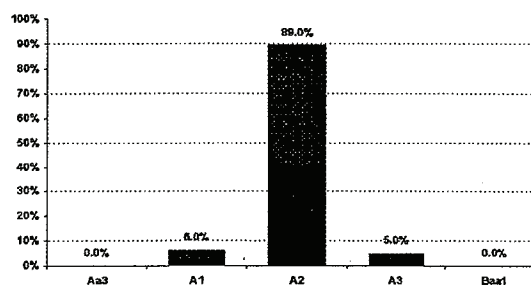
<sup>7</sup>The liquidity swap fee will be applied on the aggregate balance of Class A1, Class A2, and Class A3.**Additional Information**

Closing Date	[ ], 2007
First Payment Date	[ ], 2007
Payment Frequency	[Quarterly]
Non-Call Period Ends	[3] years
Auction Call	[8] years
Stated Maturity	[40] years

**Certain Portfolio Characteristics**

	Expected at Close	Constraint
Moody's Weighted Average Rating Factor	[120]	Max [135]
Par Value of Collateral	\$[1.0] billion	—
Expected WAL of Collateral Debt Securities	[6.5] years	Max [7.0] years
Maximum Issuer Size	[2.0]%	Max [2.0]%
% of Securities rated A3/A-	[5.0]%	Max [5.0]%
% of Securities rated Baa1/BBB+ or lower	[0.0]%	Max [0.0]%
% of ABS CDO Securities	[100.0]%	Max [100.0]%
Moody's Asset Correlation	[31.0]%	Max [33.0]%
% of Synthetic Collateral Debt Securities	[80.0]%	Min [80.0]%
Weighted Average Spread	[225] bps	Min [21.0]bps

	OC Test	OC Level	IC Test
Class A	[103.7]%	[111.7]%	[111.0]%
Class B	[100.8]%	[105.8]%	[108.0]%
Class C	[100.0]%	[102.0]%	[105.0]%

Class C Turbo<sup>8</sup> [25]%<sup>8</sup>The Class C Notes will be subject to an early amortization feature where on each Payment Date commencing on the [second] Payment Date, [25] % of the cashflows that would otherwise be paid to the Income Notes will instead be diverted to pay principal on the Class C Notes.**Moody's Rating Distribution of Target Portfolio (subject to change)**

This information is not an offer to enter into any transaction or a commitment to enter into any transaction or an offer of any securities or commitment to offer any securities. This information is provided to you for information purposes only. This term sheet merely provides some preliminary projections and various scenarios through the use of models containing variables that impact results. An offering may be made only by means of a final offering circular, which contains a complete description of the terms of the securities, the offering and the issuer, including a description of certain risks associated with the securities. Accordingly, this preliminary summary of terms is subject to, and will be superseded in its entirety by the final offering circular. Prospective investors should examine the final offering circular before making an investment decision.

The information herein is preliminary, subject to change without notice, and may be incomplete or condensed. No representation or warranty is made as to the accuracy of the information or the reasonableness of the assumptions contained herein. All assumptions and information contained herein constitute a judgment only as of the date hereof and are subject to change. Actual results may vary significantly from the projections. This information is for discussion purposes only. Citigroup is still reviewing this product and has not yet approved this transaction. Accordingly, this product is subject to change and/or may not be approved to be offered to you.

**Citigroup Global Markets (Sole Structuring Agent and Lead Underwriter)**

U.S. Syndicate	Asia Syndicate	Structured Credit Products
212.723.1028	+852 2501-2644	212.723.6173

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## PRELIMINARY TERMSHEET. SUBJECT TO CHANGE.

## Warehoused Portfolio as of January 17, 2007

Information from LIG and Bloomberg

#	CUSIP	Name	Type	Face	Moody's	S&P
1	00389PAD7	ACABS 2006-2A A3L	ABS CDO	20,000,000	A2	A
2	057760AD2	BALDW 2006-4A 1	ABS CDO	20,000,000	A1	A
3	07272PAC4	BAYF 2006-1A 4	ABS CDO	19,896,322	A2	A
4	05539MAD2	BFCGE 2006-1A A3L	ABS CDO	18,852,320	A2	A
5	118011AD7	BUCHN 2006-1A 4	ABS CDO	20,000,000	A1	A
6	142146AE9	CACDO 2006-1A C1	ABS CDO	20,000,000	A2	A
7	13189LAD1	CAMBR 5A B	ABS CDO	20,000,000	A3	A-
8	15719MAC5	CETUS 2006-2A B	ABS CDO	20,000,000	A2	A
9	15719RAF7	CETUS 2006-3A C1	ABS CDO	20,000,000	A2	A
10	903399AA1	JACKS 2006-4A D	ABS CDO	20,000,000	A1	A
11	553129AD9	MKP 6A C	ABS CDO	20,000,000	A2	A
12	50547QAC1	LCERT 2006-1A B	ABS CDO	20,000,000	A2	A
13	87337WAD2	TABS 2006-5A A3	ABS CDO	20,000,000	A2	A
14	87337YAD8	TABS 2006-6A A3	ABS CDO	20,000,000	A2	A
15	67572GAF8	OCTAN 2006-1A D	ABS CDO	20,000,000	A2	A
16	67572JAC9	OCTAN 2006-2A C1	ABS CDO	20,000,000	A2	A
17	68626VAC6	ORIN 2006-1 C	ABS CDO	20,000,000	A2	A
18	68630QAF4	ORIN 2006-2A C1	ABS CDO	20,000,000	A2	A
19	74732AAD9	PYXIS 2006-1A C	ABS CDO	20,000,000	A2	A
20	25454XAD7	DGCDG 2006-2A C	ABS CDO	20,000,000	A2	A
21	12777CAE9	GRMZ 2006-2A C	ABS CDO	20,000,000	A2	A
22	53160QAC1	LBRAC 2006-1A C	ABS CDO	20,000,000	A2	A
23	55313HAC2	VELA 2006-1A C	ABS CDO	20,000,000	A2	A
24	612181AJ6	MINPT 2006-2A A4	ABS CDO	20,000,000	A2	A
25	80918HAG0	SCORP 2006-1A D	ABS CDO	20,000,000	A2	A
26	193067AD7	CLDW 2006-1A B	ABS CDO	10,000,000	A2	A
27	925345AE0	VERT 2006-1A A3	ABS CDO	20,000,000	A2	A
28	00082WAD2	ACABS 2006-1A A3L	ABS CDO	19,845,014	A2	A
29	000829AD3	ACABS 2006-AGA A3	ABS CDO	20,000,000	A2	A
30	26925WAD8	ETRD 2006-5A A3	ABS CDO	20,000,000	A2	A
31	37638NAD3	GLCR 2006-4A C	ABS CDO	9,836,305	A2	A
32	46426VAC4	ICM 2006-S1 A3L	ABS CDO	10,000,000	A2	A
33	46426YAC8	ICM 2006-S2A A3L	ABS CDO	20,000,000	A2	A
34	45072HAJ9	KCBO 2006-2A C	ABS CDO	10,000,000	A2	A
35	49916RAE0	KNOLL 2006-2A C	ABS CDO	9,998,371	A2	A
36	530150AL5	LGRTS 2006-1A D	ABS CDO	10,000,000	A2	A
37	543175AJ2	LSTRT 2006-1A D	ABS CDO	10,000,000	A2	A
38	59802RAL0	MIDOR 2006-1A C	ABS CDO	20,000,000	A2	A
39	612180AJ8	MINPT 2006-1A D	ABS CDO	9,890,091	A2	A
40	615120AE2	MINTR 2006-1A C	ABS CDO	10,000,000	A2	A
41	68571WAG0	ORCHD 2006-3A C	ABS CDO	19,925,522	A2	A
42	87337UAD6	TABS 2006-4A D	ABS CDO	10,000,000	A2	A
43	89054BAE3	TOPIG 2006-2A B	ABS CDO	20,000,000	A2	A
44	89155WAE5	TOURM 2006-2A D	ABS CDO	10,000,000	A2	A
45	92534FAD0	VRGO 2006-1A A3	ABS CDO	20,000,000	A2	A
46	362479AD9	GSCGF 2006-4A A3	ABS CDO	20,000,000	A2	A
47	36868FAE1	GEMST 2006-5A C	ABS CDO	20,000,000	A2	A
48	36868QAE7	GEMST 2006-6A C	ABS CDO	20,000,000	A2	A
Total				849,443,946		

This information is not an offer to enter into any transaction or a commitment to enter into any transaction or an offer of any securities or commitment to offer any securities. This information is provided to you for information purposes only. This term sheet merely provides some preliminary projections and various scenarios through the use of models containing variables that impact results. An offering may be made only by means of a final offering circular, which contains a complete description of the terms of the securities, the offering and the Issuer, including a description of certain risks associated with the securities. Accordingly, this preliminary summary of terms is subject to, and will be superseded in its entirety by the final offering circular. Prospective investors should examine the final offering circular before making an investment decision.

The information herein is preliminary, subject to change without notice, and may be incomplete or condensed. No representation or warranty is made as to the accuracy of the information or the reasonableness of the assumptions contained herein. All assumptions and information contained herein constitute a judgment only as of the date hereof and are subject to change. Actual results may vary significantly from the projections. This information is for discussion purposes only. Citigroup is still reviewing this product and has not yet approved this transaction. Accordingly, this product is subject to change and/or may not be approved to be offered to you.

Citigroup Global Markets (Sole Structuring Agent and Lead Underwriter)

U.S. Syndicate

Asia Syndicate

Structured Credit Products

212.723.1028

+852 2501-2644

212.723.6173

# EXHIBIT 96

UNITED STATES DISTRICT COURT  
SOUTHERN DISTRICT OF NEW YORK

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SECURITIES AND EXCHANGE COMMISSION,

Plaintiff,

v.

BRIAN H. STOKER,

Defendant.

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:  
:  
:  
: 11 Civ. 07388 (JSR)  
:  
: ECF Case  
:  
:  
:  
:  
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**DECLARATION OF ROBERT M. MACLAVERTY**

Robert M. MacLavery hereby declares, pursuant to 28 U.S.C. ' 1746, that the following is true and correct:

1. I am a director with Berkeley Research Group, LLC who has been engaged by the Securities and Exchange Commission in this case to provide expert testimony and consulting services.

2. I was asked by the Securities and Exchange Commission to create a table summarizing, as of September 28, 2007, Citigroup's trading activity with respect to the 25 assets in Class V III on which it took a naked short position. Attached to this declaration is the summary I created.

3. The information in the attached summary was taken from the trade log of the secondary trading desk in Citigroup's CDO group, bates number CITI10619469.

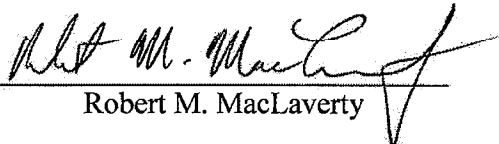
4. The attached summary was prepared under my direction and accurately reflects the information contained in the document bates numbered CITI10619469.

5. The attached summary shows that Citigroup made off-setting trades on three of the 25 assets in Class V III on which it took a naked short position. On January 24, 2007,



Citigroup made an off-setting \$10 million long trade on ORIN 2006-2A C1, on February 6, 2007, it made an off-setting \$10 million trade on BFCGE 2006-1A A3L, and on February 8, 2007, it made an off-setting \$5 million long trade on CACDO 2006-1A C1. However, none of the 25 naked short positions was fully off-set before February 28, 2007.

Executed under the pains and penalties of perjury this 22<sup>nd</sup> day of May, 2012 at Boston, Massachusetts.

  
Robert M. MacLavery

**Citigroup's Trades of the 25 Assets in Class V III On Which It Took a Naked Short Position  
(As of September 28, 2007)**

Trade Date	Effective Date	Reference Obligation (Ticker)	Generic Rating	Reference Notional at Effective Date	Spread (bps)	Citibank Buy/Sell Protection	Seller (Party B)	Buyer (Party A)
01/09/2007	01/12/2007	ACABS 2006-2A A3L	A	10,000,000	185	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	ACABS 2006-2A A3L	A	10,000,000	215	BUY	CSAC Class V Funding	Citibank
01/23/2007	01/26/2007	ACABS 2006-2A A3L	A	10,000,000	230	BUY	Cheyne	Citibank
03/16/2007	03/21/2007	ACABS 2006-2A A3L	A	10,000,000	230	SELL	Citibank	CSFB
09/06/2007	09/11/2007	ACABS 2006-2A A3L	A	5,000,000	225	BUY	UBS for JP Prop	Citibank
09/06/2007	09/11/2007	ACABS 2006-2A A3L	A	5,000,000	225	SELL	Citibank	Bracebridge
10/03/2006	10/06/2006	BALDW 2006-4A 1	A	15,000,000	230	BUY	Vanderbilt (CA712) Warehouse	Citibank
10/19/2006	10/24/2006	BALDW 2006-4A 1	A	15,000,000	350	SELL	Citibank	Morgan Stanley Prop
01/09/2007	01/12/2007	BALDW 2006-4A 1	A	10,000,000	235	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	BALDW 2006-4A 1	A	10,000,000	265	BUY	CSAC Class V Funding	Citibank
10/03/2006	10/06/2006	BAYF 2006-1A 4	A	15,000,000	170	BUY	Vanderbilt (AVACD2) Warehouse	Citibank
10/05/2006	10/11/2006	BAYF 2006-1A 4	A	15,000,000	205	BUY	CSAC (CA812) Warehouse	Citibank
10/19/2006	10/24/2006	BAYF 2006-1A 4	A	15,000,000	330	SELL	Citibank	Morgan Stanley Prop
11/02/2006	11/07/2006	BAYF 2006-1A 4	A	7,500,000	325	SELL	Citibank	Magnetar
01/09/2007	01/12/2007	BAYF 2006-1A 4	A	10,000,000	235	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	BAYF 2006-1A 4	A	10,000,000	265	BUY	CSAC Class V Funding	Citibank
02/28/2007	11/07/2006	BAYF 2006-1A 4	A	7,500,000	325	SELL	Citibank	Lehman
01/08/2007	01/11/2007	BFCGE 2006-1A A3L	A	10,000,000	222	BUY	Harding	Citibank
01/08/2007	01/11/2007	BFCGE 2006-1A A3L	A	10,000,000	225	SELL	Citibank	GS Dealer (for Harding)
01/09/2007	01/12/2007	BFCGE 2006-1A A3L	A	10,000,000	185	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	BFCGE 2006-1A A3L	A	10,000,000	215	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	BFCGE 2006-1A A3L	A	10,000,000	210	BUY	BSAM	Citibank
01/12/2007	01/18/2007	BFCGE 2006-1A A3L	A	10,000,000	220	SELL	Citibank	BS (for Harding)
01/12/2007	01/18/2007	BFCGE 2006-1A A3L	A	10,000,000	217	BUY	Harding	Citibank
02/06/2007	02/09/2007	BFCGE 2006-1A A3L	A	10,000,000	225	SELL	Citibank	PIMCO
03/09/2007	03/14/2007	BFCGE 2006-1A A3L	A	10,000,000	650	SELL	Citibank	MS
03/09/2007	03/14/2007	BFCGE 2006-1A A3L	A	5,000,000	550	SELL	Citibank	ML
03/14/2007	03/19/2007	BFCGE 2006-1A A3L	A	5,000,000	565	SELL	Citibank	BS
08/28/2007	08/31/2007	BFCGE 2006-1A A3L	A	5,000,000	750	BUY	Blue Mountain	Citibank
01/09/2007	01/12/2007	BUCHN 2006-1A A4	A	10,000,000	235	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	BUCHN 2006-1A A4	A	10,000,000	265	BUY	CSAC Class V Funding	Citibank

Source: CITI 10619469.

**Citigroup's Trades of the 25 Assets in Class V III On Which It Took a Naked Short Position  
(As of September 28, 2007)**

Trade Date	Effective Date	Reference Obligation (Ticker)	Generic Rating	Reference Notional at Effective Date	Spread (bps)	Citibank Buy/Sell Protection	Seller (Party B)	Buyer (Party A)
01/08/2007	01/11/2007	CACDO 2006-1A C1	A	10,000,000	260	BUY	Harding	Citibank
01/08/2007	01/11/2007	CACDO 2006-1A C1	A	10,000,000	263	SELL	Citibank	ML Dealer (for Harding)
01/09/2007	01/12/2007	CACDO 2006-1A C1	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	CACDO 2006-1A C1	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	CACDO 2006-1A C1	A	10,000,000	252	SELL	Citibank	CS (for Harding)
01/12/2007	01/18/2007	CACDO 2006-1A C1	A	10,000,000	249	BUY	Harding	Citibank
01/23/2007	01/26/2007	CACDO 2006-1A C1	A	10,000,000	240	BUY	Cheyne	Citibank
02/08/2007	02/13/2007	CACDO 2006-1A C1	A	5,000,000	340	SELL	Citibank	Halcyon
01/08/2007	01/11/2007	CAMBR 5A B	A	10,000,000	232	BUY	Harding	Citibank
01/08/2007	01/11/2007	CAMBR 5A B	A	10,000,000	235	SELL	Citibank	BS Dealer (for Harding)
01/09/2007	01/12/2007	CAMBR 5A B	A	10,000,000	185	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	CAMBR 5A B	A	10,000,000	215	BUY	CSAC Class V Funding	Citibank
03/02/2007	03/07/2007	CAMBR 5A B	A	10,000,000	565	SELL	Citibank	MS
03/02/2007	03/07/2007	CAMBR 5A B	A	10,000,000	525	SELL	Citibank	DB
11/21/2006	11/27/2006	CETUS 2006-2A B	A	10,000,000	195	BUY	Dillon Reed	Citibank
01/09/2007	01/12/2007	CETUS 2006-2A B	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	CETUS 2006-2A B	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
05/22/2007	05/25/2007	CETUS 2006-2A B	A	15,000,000	826	SELL	Citibank	LB
05/24/2007	05/30/2007	CETUS 2006-2A B	A	15,000,000	140	SELL	Citibank	ABS Correlation
01/09/2007	01/12/2007	CETUS 2006-3A C1	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	CETUS 2006-3A C1	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
11/17/2006	11/22/2006	CRNMZ 2006-2A C	A	5,000,000	174	SELL	Citibank	Credit Suisse
11/17/2006	11/22/2006	CRNMZ 2006-2A C	A	5,000,000	174	SELL	Citibank	Credit Suisse
01/08/2007	01/11/2007	CRNMZ 2006-2A C	A	10,000,000	247	BUY	Harding	Citibank
01/08/2007	01/11/2007	CRNMZ 2006-2A C	A	10,000,000	250	SELL	Citibank	Magnetar
01/09/2007	01/12/2007	CRNMZ 2006-2A C	A	10,000,000	190	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	CRNMZ 2006-2A C	A	10,000,000	220	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	CRNMZ 2006-2A C	A	10,000,000	245	SELL	Citibank	Magnetar
01/12/2007	01/18/2007	CRNMZ 2006-2A C	A	10,000,000	242	SELL	Harding	Citibank
03/09/2007	03/14/2007	CRNMZ 2006-2A C	A	10,000,000	610	SELL	Citibank	LB
01/09/2007	01/12/2007	DGDO 2006-2A C	A	10,000,000	190	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	DGDO 2006-2A C	A	10,000,000	220	BUY	CSAC Class V Funding	Citibank
01/23/2007	01/26/2007	DGDO 2006-2A C	A	10,000,000	250	BUY	Cheyne	Citibank
01/23/2007	01/26/2007	DGDO 2006-2A C	A	10,000,000	255	SELL	Citibank	CS (for Cheyne)
05/22/2007	05/25/2007	DGDO 2006-2A C	A	15,000,000	200	SELL	Citibank	CSFB
10/02/2006	10/05/2006	JACKS 2006-4A D	A	15,000,000	175	BUY	CSAC (CA812) Warehouse	Citibank

Source: CITI 10619469.

**Citigroup's Trades of the 25 Assets in Class V III On Which It Took a Naked Short Position  
(As of September 28, 2007)**

Trade Date	Effective Date	Reference Obligation (Ticker)	Generic Rating	Reference Notional at Effective Date	Spread (bps)	Citibank Buy/Sell Protection	Seller (Party B)	Buyer (Party A)
01/09/2007	01/12/2007	JACKS 2006-4A D	A	10,000,000	235	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	JACKS 2006-4A D	A	10,000,000	265	BUY	CSAC Class V Funding	Citibank
09/28/2006	10/03/2006	LBAC 2006-1A C	A	15,000,000	142	BUY	CSAC (CA812) Warehouse	Citibank
10/11/2006	10/17/2006	LBAC 2006-1A C	A	5,000,000	150	BUY	Maxim (facing Merrill Lynch)	Citibank
11/02/2006	11/07/2006	LBAC 2006-1A C	A	15,000,000	185	SELL	Citibank	Magnetar
11/27/2006	11/30/2006	LBAC 2006-1A C	A	10,000,000	165	BUY	Harding (Facing IBOCTANS)	Citibank
01/08/2007	01/11/2007	LBAC 2006-1A C	A	10,000,000	245	BUY	Harding	Citibank
01/08/2007	01/11/2007	LBAC 2006-1A C	A	10,000,000	248	SELL	Citibank	Magnetar
01/09/2007	01/12/2007	LBAC 2006-1A C	A	10,000,000	205	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	LBAC 2006-1A C	A	10,000,000	235	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	LBAC 2006-1A C	A	10,000,000	245	SELL	Citibank	Magnetar
01/12/2007	01/18/2007	LBAC 2006-1A C	A	10,000,000	242	BUY	Harding	Citibank
03/14/2007	03/19/2007	LBAC 2006-1A C	A	10,000,000	651	SELL	Citibank	BS
03/14/2007	03/19/2007	LBAC 2006-1A C	A	5,000,000	651	SELL	Citibank	BofA
05/22/2007	05/25/2007	LBAC 2006-1A C	A	10,000,000	645	SELL	Citibank	GS
06/06/2007	06/11/2007	LBAC 2006-1A C	A	10,000,000	165	SELL	Citibank	Bracebridge
01/09/2007	01/12/2007	LCERT 2006-A B	A	10,000,000	200	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	LCERT 2006-A B	A	10,000,000	230	BUY	CSAC Class V Funding	Citibank
10/11/2006	10/16/2006	MKP 6A C	A	10,000,000	140	BUY	Vanderbilt (AVACD2) Warehouse	Citibank
10/11/2006	10/16/2006	MKP 6A C	A	5,000,000	154	SELL	Citibank	Tricadia
10/11/2006	10/16/2006	MKP 6A C	A	2,500,000	154	SELL	Citibank	Tricadia
10/11/2006	10/16/2006	MKP 6A C	A	2,500,000	154	SELL	Citibank	Tricadia
11/02/2006	11/07/2006	MKP 6A C	A	5,000,000	179	SELL	Citibank	Tricadia
11/02/2006	11/07/2006	MKP 6A C	A	5,000,000	179	SELL	Citibank	Tricadia
11/03/2006	11/08/2006	MKP 6A C	A	10,000,000	168	BUY	Merrill Lynch - Dealer	Citibank
12/22/2006	12/28/2006	MKP 6A C	A	10,000,000	245	SELL	Citibank	Cambridge
01/09/2007	01/12/2007	MKP 6A C	A	10,000,000	185	BUY	CSAC Class V Funding	Citibank
01/12/2007	01/18/2007	MKP 6A C	A	10,000,000	215	BUY	CSAC Class V Funding	Citibank
02/13/2007	02/16/2007	MKP 6A C	A	5,000,000	290	SELL	Citibank	Morgan Stanley
02/13/2007	02/16/2007	MKP 6A C	A	5,000,000	285	BUY	Cheyne CDO Warehouse CCCDS2	Citibank
02/13/2007	02/16/2007	MKP 6A C	A	5,000,000	285	BUY	Cheyne CDO Warehouse CCCDS2	Citibank
09/06/2007	09/11/2007	MKP 6A C	A	5,000,000	245	BUY	Lehman for QVT	Citibank
09/11/2007	09/14/2007	MKP 6A C	A	10,000,000	185	SELL	Citibank	CSAC
09/11/2007	09/14/2007	MKP 6A C	A	10,000,000	215	SELL	Citibank	CSAC

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